



TOPIX High Dividend Yield 40 Index

TOPIX High Dividend Yield 40 Index is an index composed of 40 stocks with high actual dividend yields among TOPIX 100 constituents.

Index Values (Price Return)



Basic Information

Formula	Market capitalization weighting (free-float weight)
Weight Cap	5%
Periodic Review	Annually (the last business day of June)
Base value / Base date	PR/TR: 1,000 (2017/8/25)
Calculation Frequency	PR/TR: only closing values

Vendor Code

QUICK		Bloomberg		Refinitiv	
PR	TR	PR	TR	PR	TR
STPXHD40/T SX	STPXHD40# TR/TSX	TPHD40 INDEX	TPHD40D INDEX	.TPXHY40	.TPXHY40TR

Number of Constituents

40

Constituent Weight

Largest	6.95%
Smallest	0.44%
Median	1.96%

Market Capitalization (JPY 100 million)

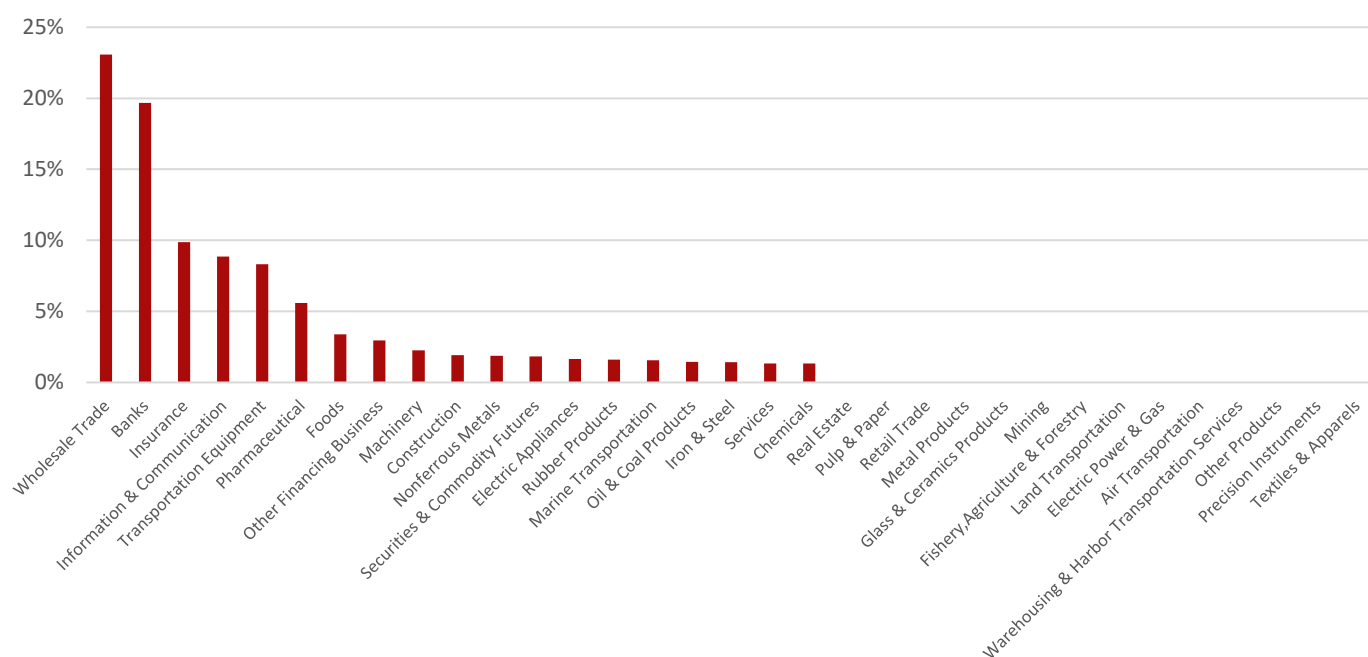
Total	3,416,563
Largest	553,456
Smallest	12,573
Average	85,414
Median	53,987

Fundamentals

Dividend Yield	2.81%
ROE	9.81%
PER	14.80
PBR	1.45

Constituents (Top Weight)

Code	Name	Sector	Weight
1	8411 Mizuho Financial Group,Inc.	Banks	6.95%
2	8316 Sumitomo Mitsui Financial Group,Inc.	Banks	6.08%
3	8031 MITSUI & CO.,LTD.	Wholesale Trade	6.00%
4	8058 Mitsubishi Corporation	Wholesale Trade	5.82%
5	8306 Mitsubishi UFJ Financial Group,Inc.	Banks	5.26%
6	8001 ITOCHU Corporation	Wholesale Trade	4.92%
7	7203 TOYOTA MOTOR CORPORATION	Transportation Equipment	4.89%
8	8766 Tokio Marine Holdings,Inc.	Insurance	3.90%
9	4502 Takeda Pharmaceutical Company Limited	Pharmaceutical	3.66%
10	9432 NTT,Inc.	Information & Communication	3.34%
Total			50.82%

Sector Weight

Index Performance (Total Return)

	Return							Return (Annualized)		
	1M	3M	6M	1Y	3Y	5Y	10Y	3Y	5Y	10Y
TOPIX High Dividend Yield 40	6.30%	16.10%	28.76%	39.30%	135.24%	256.73%	-	32.99%	28.96%	-
(TOPIX)	4.62%	7.21%	22.54%	31.07%	94.19%	122.49%	214.88%	24.76%	17.34%	12.15%

	Risk (Annualized)				Return (Annualized) / Risk (Annualized)			
	1Y	3Y	5Y	10Y	1Y	3Y	5Y	10Y
TOPIX High Dividend Yield 40	9.59%	12.32%	12.52%	-	4.10	2.68	2.31	-
(TOPIX)	9.47%	9.78%	10.87%	13.56%	3.28	2.53	1.60	0.90

	Max Drawdown							
	1Y		3Y		5Y		10Y	
TOPIX High Dividend Yield 40	18.88%		25.38%		25.38%		-	
Term	2025/3/27	- 2025/4/7	2024/7/4	- 2024/8/5	2024/7/4	- 2024/8/5	-	
(TOPIX)	17.82%		23.96%		23.96%		32.17%	
(Term)	2025/3/27	- 2025/4/7	2024/7/11	- 2024/8/5	2024/7/11	- 2024/8/5	2018/1/23	- 2020/3/16

	Relative Stats (vs. TOPIX)			
	1Y	3Y	5Y	10Y
Tracking Error	2.55%	4.17%	4.67%	-
Beta	1.02	1.03	0.96	-
Information Ratio	3.23	9.84	28.75	-

Calculation Method

<https://www.jpx.co.jp/english/markets/indices/line-up/index.html>

Related ETFs

<https://www.jpx.co.jp/english/equities/products/etfs/issues/01.html>

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